

WHAT IS CLAIMED IS:

- 1 1. A method for performing a netting analysis of an agreement, the
2 method comprising:
3 receiving agreement information, said agreement information
4 identifying a party and a counterparty;
5 comparing said agreement information with a netting rule; and
6 generating a netting determination for said agreement based at least in
7 part on a result of said comparing.
- 1 2. The method of claim 1, further comprising:
2 identifying a list of issues to evaluate for said agreement.
- 1 3. The method of claim 2, wherein said netting rule is selected based at
2 least in part on a first issue and said agreement information.
- 1 4. The method of claim 1, further comprising:
2 forwarding said netting determination to an agreement database.
- 1 5. The method of claim 1, further comprising:
2 forwarding said netting determination to a credit database; and
3 updating a net credit amount associated with said counterparty and
4 said party in said credit database.
- 1 6. The method of claim 1, further comprising:
2 forwarding said netting determination to a FASB database; and
3 updating a netting amount associated with said counterparty and said
4 party in said FASB database.

1 7. The method of claim 1, wherein said agreement information further
2 includes at least one of:
3 a form of agreement;
4 a governing law;
5 a country of organization;
6 a state or province of organization;
7 a legal structure;
8 an industry code;
9 automatic early termination language;
10 a parent company country of organization;
11 a parent company legal structure; and
12 an automatic early termination payment.

1 8. The method of claim 1, further comprising identifying at least a first
2 issue to evaluate for said agreement.

1 9. The method of claim 6, further comprising identifying agreement
2 information associated with said at least first issue to evaluate, and wherein
3 said at least first netting rule is associated with said at least first issue, said
4 rule identified at least in part on said agreement information; and applying
5 said at least first netting rule to said agreement information to arrive at a
6 netting determination for said at least first issue.

1 10. A method for performing a netting analysis of an agreement, the
2 method comprising:
3 identifying fact data associated with said agreement, said fact data
4 including data identifying a contracting entity and data identifying a
5 counterparty;
6 identifying a default set of issues associated with said agreement;
7 identifying fact data associated with a first issue;

8 applying a netting rule to said fact data, said netting rule selected
9 based at least in part on said first issue; and
10 generating a netting determination based at least in part on said
11 application of said netting rule.

1 11. The method of claim 10, further comprising:
2 identifying fact data associated with a second issue;
3 applying a second netting rule to said fact data, said second netting
4 rule selected based at least in part on said second issue; and
5 generating a netting determination based at least in part on said
6 application of said netting rule and said second netting rule.

1 12. The method of claim 11, further comprising:
2 identifying fact data associated with a third issue;
3 establishing a new netting rule based at least in part on said fact data
4 and said third issue;
5 applying said new netting rule to said fact data;
6 generating a netting determination based at least in part on said
7 application of said netting rule and said new netting rule.

1 13. The method of claim 10, further comprising:
2 calculating a new netting position between said contracting entity and
3 said counterparty based on said agreement and a prior netting position.

1 14. The method of claim 13, further comprising:
2 updating a credit database based on said new netting position.

1 15. The method of claim 13, further comprising:
2 updating a FASB database based on said new netting position.

1 16. A netting analysis system, comprising:

2 means for receiving agreement information, said agreement
3 information identifying a party and a counterparty;
4 means for comparing said agreement information with a netting rule;
5 and
6 means for generating a netting determination for said agreement based
7 at least in part on a result of said comparing.

1 17. An apparatus for performing netting analysis of counterparty
2 agreements, comprising:
3 a processor;
4 a communications device in communication with said processor,
5 receiving counterparty agreement data; and
6 a memory unit in communication with said processor and storing a
7 program, wherein the processor is operative with said program to
8 identifying, from said counterparty agreement data, a party and
9 a counterparty to said counterparty agreement;
10 comparing said counterparty agreement data with a netting rule;
11 and
12 generating a netting determination for said counterparty
13 agreement based at least in part on a result of said comparing.

1 18. A computer-operated method for performing a netting analysis of an
2 agreement, the method comprising:
3 identifying fact data associated with said agreement, said fact data
4 including data identifying a contracting entity and data identifying a
5 counterparty;
6 identifying a default set of issues associated with said agreement;
7 identifying fact data associated with a first issue;
8 applying a netting rule to said fact data, said netting rule selected
9 based at least in part on said first issue; and

10 generating a netting determination based at least in part on said
11 application of said netting rule.

1 19. The method of claim 18, further comprising a medium storing
2 processor-executable code to perform each of said steps.